

FIGURE 1

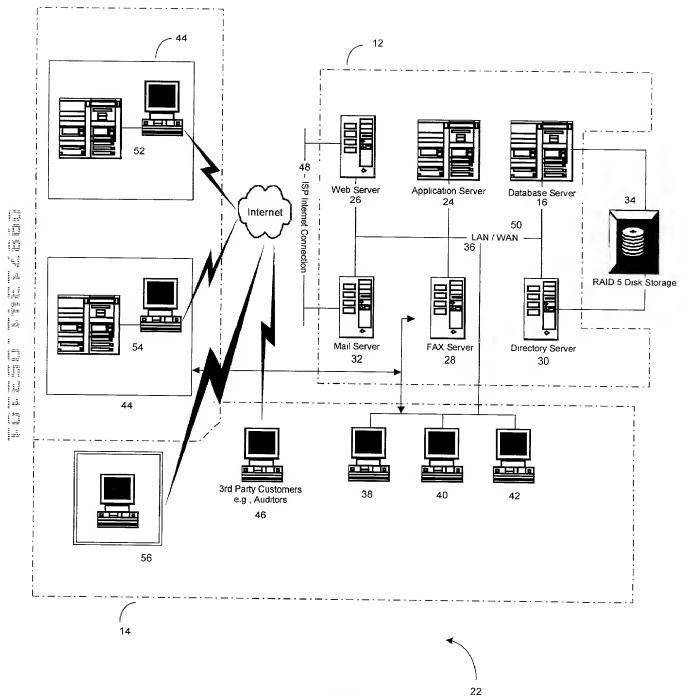
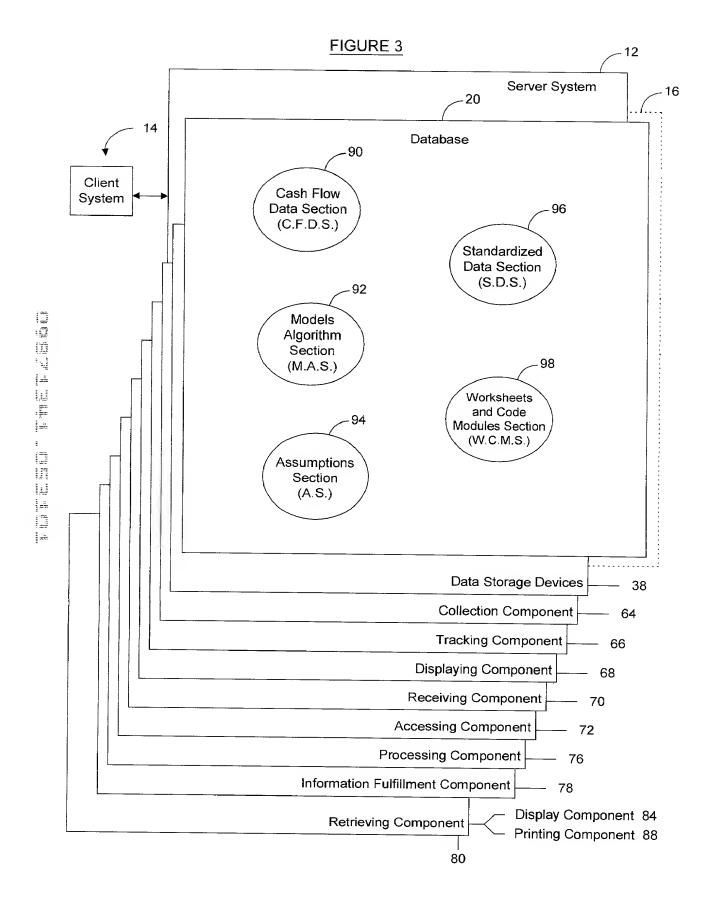
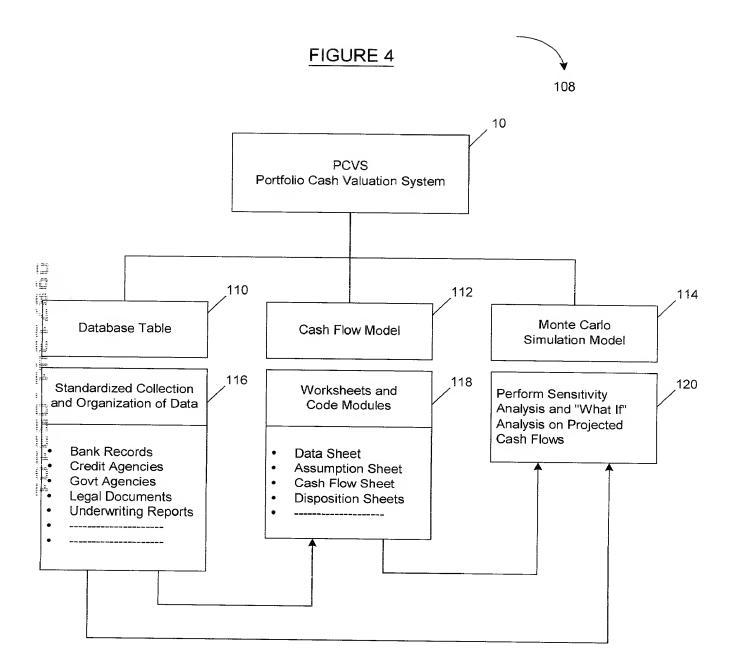
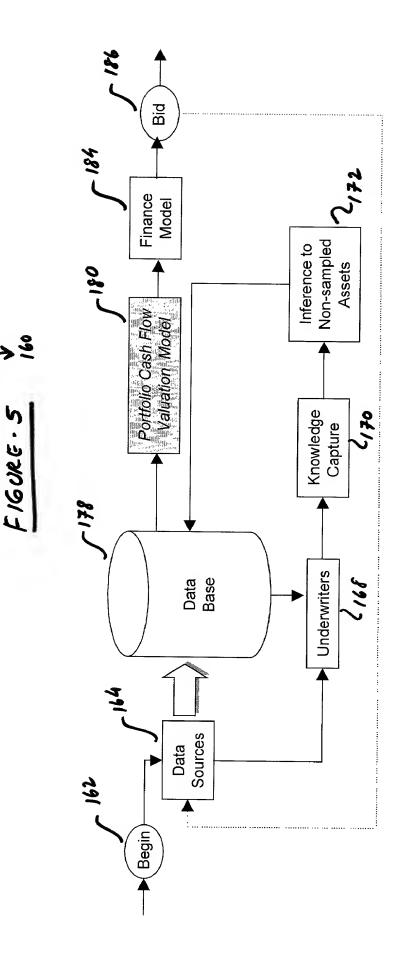


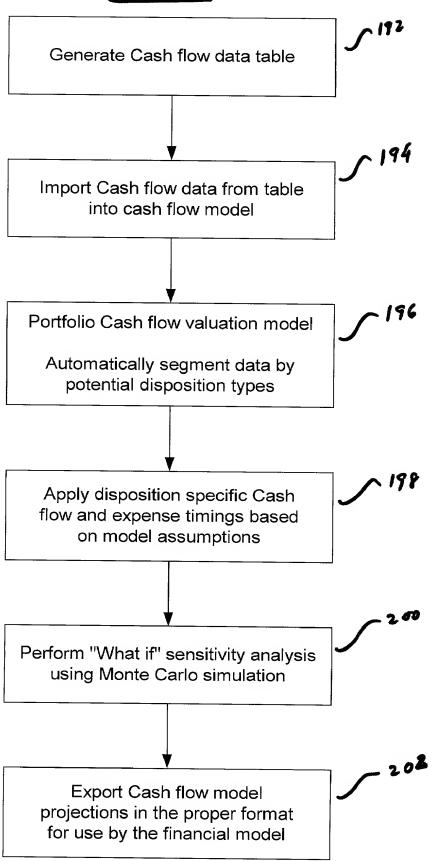
FIGURE 2

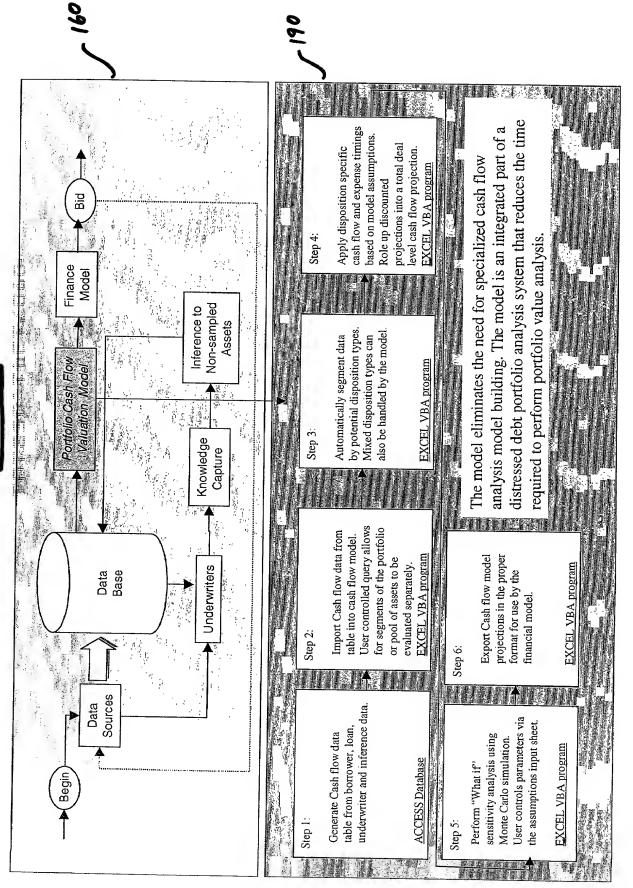


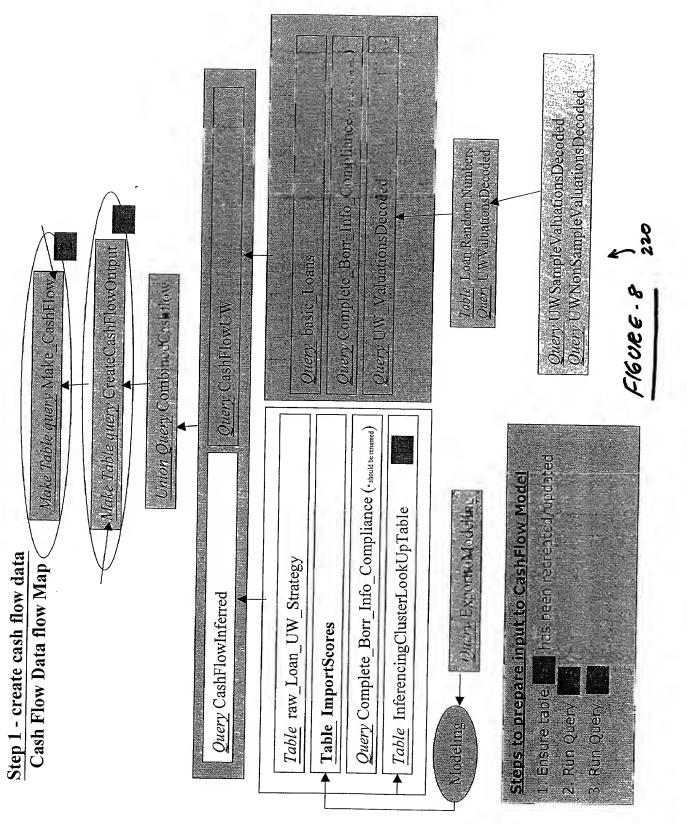




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1,444,756 78,336 2,821 51,291 4,954 4,954 56,200 12,385 10,585 1	1,444,756 78,336 -2,821 51,291 4,364 56,200 12,322 10,582				21	il ru	18.617	5.372	5.378	9.379	4.915	4915
1,444,756 78,336 -2,821 51,291 4,964 56,200 12,925 10,055	1,444,756		USD;				The same of the sa	The state of the s				
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		49 IBB	nolpai mayments Life& Profile	1,043,034	4.5%			26.23 3.6%	200 1000 1000	} 8 2 2	15.3%	17.843
Section Assumption	Section Commercial Finance 250 Section Commercial Finance Commercial Finance Commercial Finance 250 Commercial Finance 250 Commercial Finance 250 Commercial Finance 250 Commercial Finance	50 62 15% Cashelo	9	(888,084,939	74,380,945	671,231		335,104	335,104	4	842,937	17,842,937
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3 © AutoShapes - \ \ □ ○ □ 4	(a) AutoShapes - \ \ □ ○ □ 4 4 4 4 = = = = = = = = = = = = = = =		Profile X	그림	ance . K. Réstruct .	å. { LitigatèWRe	×		DeedInLieu	V	r-	8
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Step 3 & 4- Move and calculate to expected Cash Flows and expenses by likely disposition Type

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strategyMum strategyDescription ERper	26 Loan Deed-in-Lieu		26 Loan Deed-in-Lieu	26 Loan Deed-in-Lieu	26 Loan Deed-in-Lieu	27 Inferred	27 Inferred	21 Easy Loan DPO	21 Easy Loan DPO	21 Easy Loan DPO				management was a sea of the season of the se	;							
	· Arreston	3366, 9900300298028	3366 9900300298030	3366 9900300298022	3366 9900300298024	3366, 9900300298025	3366 9900300298026	3366, 9900300298027	3366 9900300298029	3366 99003000033	3366 9900300298031	3366, 9900300298021	6046 9900300000336	6570 990030000495	99003002	6884 9900300298220	6884 9900300298218	6884 9900300000442	6884 9900300298221	6884 9900300298223	6884 9900300799001	6884 9900300298219

f FIGURE - 10

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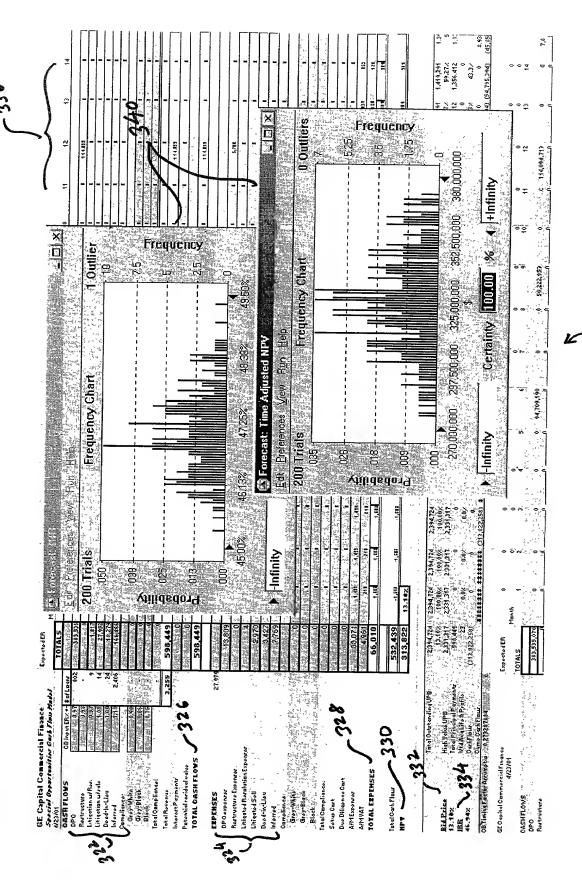
Assumption sheet
GE Capital Commercial Finance

GE Capital Commèrcial Finance	nance			Assumptions				
Rates	Method	Method: Geometric		Disposition Disposer	13, 20, 45, 15, 15, 15, 15, 15, 15, 15, 15, 15, 1	2000 100 100 100 100 100 100 100 100 100		
Assumed Finance Rate (Annual) Assumed Finance Rate (Monthle)		24.0%		DP0	r Idles	35.00%	2.5%	
Residual Sale Factor	(final)	20 08 00 02		Restructure		35.00×	2.5%	
Portfolio Discount Rate Calculated discount rate (Box Dovica)	Correction Control	35.0%		Litigated Sell / Dead-in-Liv	d-in-Lie	35.00%	2.5%	
		7.07		Inferred		35.00%	2.5%	
	DHINE.			Gree-Black		35.00%	2.5%	
Asset Managemen	of Fenences (2 of 1100)				Same Same	33.00%		
Monthly A/M Expenses BY YEAR	/ YEAR		0.17%	7H. 2 YH. 3	3.14×	5 24%		
	FALL OFF RATE	Used	27.87%	Н	47.83%	4 Year	otal (MX# Model	Objective Function
		Model	2,792,049 2,792,033	3,184,546 2,4 3,184,478 2,	2,450,886 2,450,882	1,750,755 96	96,790,260 96,794,186 96,794,186	2,414,609
0								
	Total Compliance	Closing		Falue-Added Laz Hate	اع		15,005	
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ı Oʻ) -		Setup, Conversion, and Loan Registration	and Loan R	egistration Costs		
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		0		also and a 1 to 1		1180		
Compliance Cost per Borrower Groum (FR > 25/01	Over Grown (FB > 250K) at Min T1	, in		Due Diligence Costs				
	সজ			AAEC&	800	\$0 Over # of Mont	Monthly	
And the money with them of the time of time of the time of time of the time of	17,118 MXP			Fichande at	B 130	-		
	انة ا	overed amount		The second of th	100			
-	RE Secured Loan	Non RE secured Loans	oans		RE	RESULTS		
UPB (000s MXP) <	DPO/Restruct Foreclose	DPO/Restruct F	Foreclose	Mew Litination Electron		Total Cash Flows	1,444,755	
	15.00%	18.75%	938%	10.00%	- 2	r of Cash Flows Rid Price	984,052	
DG C			7.50%		ij	200	X+0.+1	
300	3.00%		6.75%		Sen	Sensitivity Assumption	00.5	
200	37.67	200.6	4.50%		ASS	Asset Mat	Ur. 1. 1)	
1.500			3.75%		Net	Net AIM Expenses	N(-15%, -15%)	
3,000	3,00% 0,75%	4 50%	3.00%		24	AM Expense Rate	N(0.60%, 0.90%	
5,000		3.00%	1,50%		Hes	Kesidual Value ER Brokerage	N(-20X, +20X)	
						aña lav	U 3.6%, 4.4%	, , , , , , , , , , , , , , , , , , ,
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Pub Requery	0.30%	0.00345	2000	0.002	1	L 1191 1 Otal 126.2	126.284.197 21,047,36	9
State Aq. Tax	3.00%	0.0345	7.00 U		A Jimes C			
Apprairal Fas	0.20%	60000	2000	% H3 700'0	Adjust For	A & Adjust for Uniform CB assumptions	mptions	
Brukerate	7.00%	0.0023	2000	7000		low High	46	
Lion Sourch	450	5175	0000	0.00%		0.95	105	, , , , , , , , , , , , , , , , , , , ,
Section Publiching at Faceclare	5,000	5750	0.00%		itiastica	0.35	105	2
Neu Litigation Sotup	3,000 num months applier	9	2000		iringation	0.30	100	· · · · · · · · · · · · · · · · · · ·
Servicing and Claring Carty	20 00× 1887	23.00%	Legel Buy-wat	0.00% De	Dead-in-L	0.90 U 95	100	
				Paris in the	Inferred	0.95	501	
DB MAME Cost		•	39,7	Great Great	Grey-Whit	0.95	105	, *,
	-4Shriot				Grey-Blad	0.95	105	
•	* * * *		. •		ن	0.95	1.05	

FIGURE - 11

Step 4- Roll up disposition cash flow into portfolio cash flow

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Level I Lite, 7 OH PERSES DO Oxformer Restricture Engelse Literated fragilation Engelse Literated Scalinian Literated Scalinia		24.427 1.000	74.10 2.33 × 2.32 × 3.3		1,		15.00 1.00			41,720	11/11 11 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
Compliance Processing Expansor Stup Cart Duo Diligence Cart Affichensor Affichensor TOTAL EXPENSES Tatal Expensor USD:	12, 110g 113, 115, 115, 115, 115, 115, 115, 115,		1 1 1 1 1 1 1 1 1 1		11/30/2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2					0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1,149
		76,400	~ F&~#	248) 47,583,454 248) 47,583,454 (67) 77 78,88 (77) 78,88 (77) 78,88 (77) 78,88 (77) 78,88 (77) 78,88 (78)	4.491 7.492 7.492 7.492	4,380,099 4,380,099 4,823,450 10,335 10,235	4,376,572 10,851,527 5,852,73 (5,852,77) 1,852,73 (5,852,77) 1,852,73 (4,852,77) 1,852,73 (4,852,77)	3.625,1527 10 3.6226,178 3.62,8178 3.62,8178 3.6278 3.6278 1.7288	10,883,510 125, 2,022,176 3 2,022,176 3 2,022,176 3 2,022,176 3 1,034,037 1,707	125,269,509 20,62 3,002,596 3,00 (1,00,596 3,00 (1,	20(62),205 20,111, 20(62),205 20,111, 3002,69, 2,002 51,98, 10,002 51,98, 10,002 51,98
Cash Flow	Frofile AIRR		7.298 (Infect Co.	Compliance /	ance (Restruct)	296 LitigateWRes. X	296 7	LtigateForeciose	SP2.	Seedin 180	



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. Warmel Distribution Mean* 1591.002.102 Sed Dev * 78.809.895 Time Adjusted NPV 1,725,000,000 Overlay Chart Frequency Comparison 1,800,000,000 FIGURE-Homes Distribution 1,475,000,000 Measured by Rank Correlation 1,350,000,000 8 8 015 8 ğ Target Forecast: IRR Probability Overlay Chart Sensitivity (# # # # \$ Total NPV ¥ kg ž Ž CB TIMING Factor Assumption - Correlated assumption Restauat Discount Afti Expense Rate ER% Adjustment ¥ 26% Pub houry Brokerage ğ ধূ ģ ĝ Probability

Simulation (results) of cash flow Model